



# monthly news

Euro Repo Market

eurex  
repo

## daily outstanding volume in bn € reached in May 2007

Overall	Euro GC Pooling
51.6	13.5

June 4, 2007

### NEWS

May 9: **HSH Nordbank, Kiel** admitted as new Euro GC Pooling participant

### SYSTEM & SERVICES

#### **New release 8.3.3 is mandatory.**

The introduction for this release is:

Jun 4: in "**Membertest**" environment  
Jul 16: in "**Production**" environment

### EVENTS & CONFERENCES

May 23-24: **Eurex Repo co-sponsored the ICMA Professional Repo Market Course in Moscow**

Jun 13: **Next Euro GC Pooling Front Office Working Committee meeting in Frankfurt**

Jun 20: **Next Advisory Board Meeting in Frankfurt**

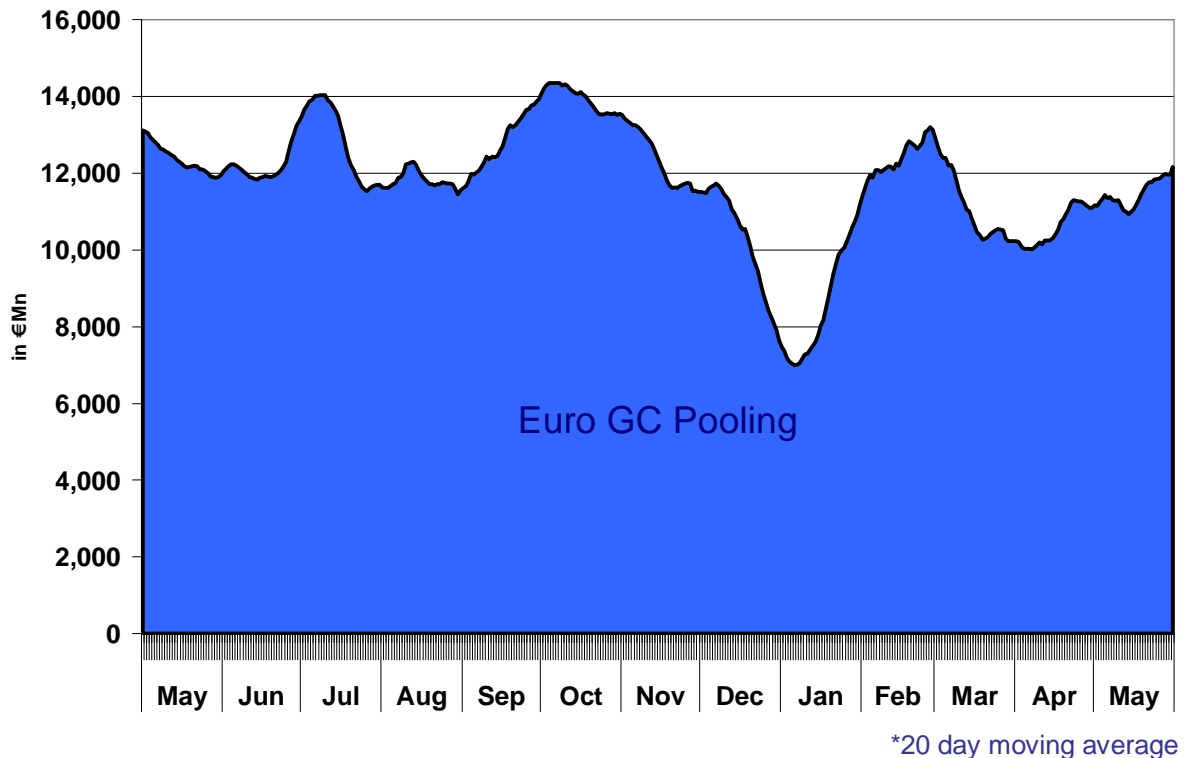
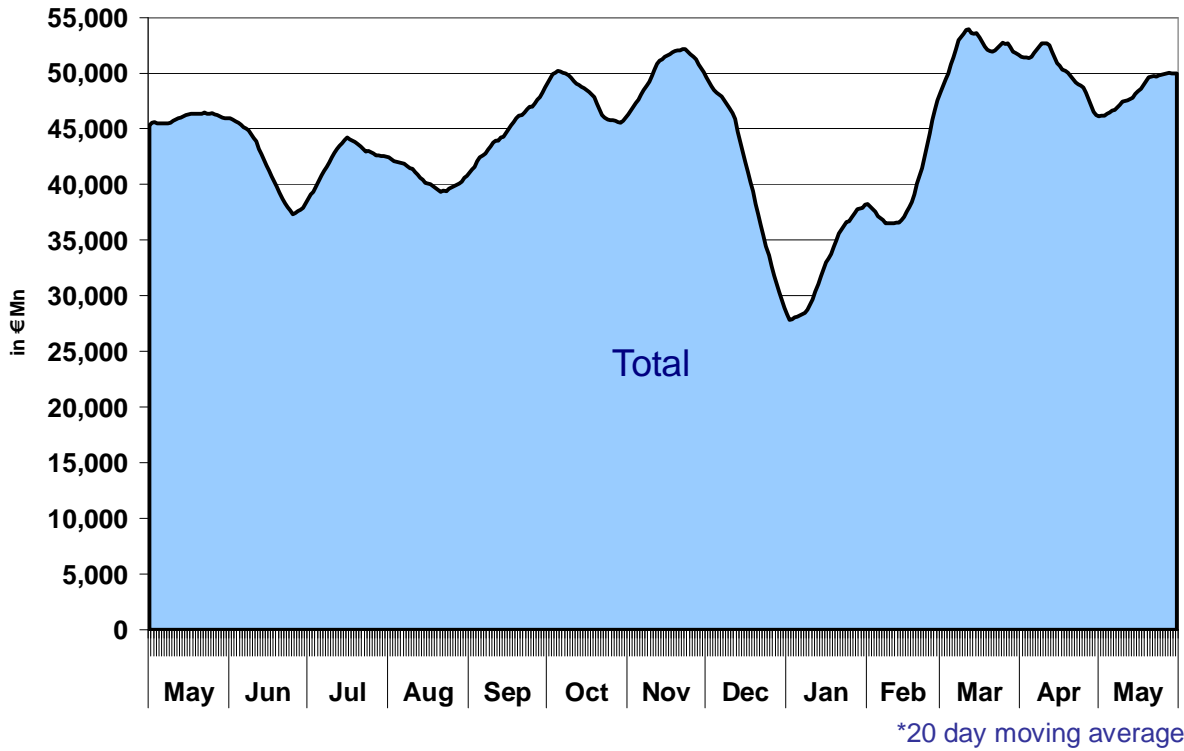
Jun 20: **Repo Bar in Frankfurt**

- Long Island Summer Lounge, Parkhaus Börse, Parkdeck 7, Kaiserhofstrasse 18, starting 18:00 CET

Jun 22: **User Workshop in Frankfurt**

# VOLUMES 2006/2007

## Outstanding Volume



## Traded Volume

Trades	GC incl. Euro GC Pooling in €	Special in €
Largest	4.0 bn	614 mn
Longest	364 days (64 mn)	92 days (147 mn)

	OverNight GC* in €	TomNext GC* in €
Traded Vol	57 bn	36 bn

\*Euro GC Pooling included

Member	Traded Vol in €May 2007	Traded Vol in €Year 2007	Term Adjusted Vol in €May 2007	Term Adjusted Vol in €Year 2007
E	73,165,861,659	353,577,399,279	943,543,043,990	4,774,907,157,582
D	53,937,167,668	339,057,337,362	159,944,315,609	1,189,986,262,329
M	55,488,017,913	330,474,525,601	411,346,254,308	2,617,933,266,900
P	65,902,052,275	305,023,924,129	148,448,323,385	892,710,329,123
J	29,123,469,831	186,613,952,979	175,641,727,528	1,653,612,694,119
T	26,072,702,450	150,636,062,932	74,590,697,151	553,571,697,834
AQ	27,029,782,081	109,747,475,861	375,556,794,693	1,294,493,626,884
F	14,729,627,791	67,841,659,681	60,671,024,085	253,967,156,245
X	5,678,592,255	64,883,837,764	14,516,357,884	1,022,440,876,327
L	10,126,642,819	56,832,514,933	122,743,350,370	693,984,997,990
AN	3,600,000,000	48,288,442,382	4,600,000,000	357,346,619,485
Q	8,925,422,732	44,469,160,750	10,271,628,336	119,139,163,266
AA	8,545,903,249	40,917,066,948	63,249,111,764	198,598,917,375
V	4,289,024,694	28,311,970,491	12,535,808,019	66,940,718,612
A	6,260,000,000	25,925,000,000	6,260,000,000	40,025,000,000
K	4,358,961,123	22,549,134,536	101,139,372,530	551,875,501,731
B	5,567,557,435	22,158,182,485	53,644,378,814	154,691,244,703
O	1,173,392,615	10,279,923,642	7,925,326,649	57,391,817,100
Z	1,539,306,906	7,628,124,679	11,195,080,270	52,994,198,703
AP	445,124,537	5,966,501,301	3,160,447,606	268,710,725,855
H	767,899,036	3,906,376,927	5,168,889,561	26,174,669,841
I	931,931,574	3,528,079,597	6,379,466,246	24,532,399,827
C	563,926,754	3,371,481,922	2,878,308,727	12,861,239,090
S	448,225,519	2,537,557,163	1,771,695,702	11,885,503,900
Y1	127,083,729	1,989,489,031	570,175,101	10,649,546,068
R	434,116,523	1,941,943,756	1,679,442,276	6,941,811,787
N	95,799,599	1,563,590,097	670,597,193	10,754,922,325
W	145,420,660	1,481,876,202	1,017,944,623	9,175,660,207
AK	284,256,730	1,443,384,986	1,471,181,451	9,185,775,404
AH	238,514,883	826,757,994	24,403,364,857	27,974,210,927
AB	9,732,685	347,473,588	68,128,795	2,784,277,703
AM	33,989,540	344,824,862	175,941,454	2,026,460,284
AE	2,881,436	177,171,497	20,170,049	938,669,908
G	81,101,877	81,101,877	567,713,137	567,713,137
AF		49,255,000	0	1,034,355,000
AR	10,271,904	48,939,652	10,271,904	54,986,329
AU		1,088,579	0	1,088,579
AO		1,005,925	0	1,005,925

## List of Participants

Participant	Country	City	Euro GC Pooling
Aareal Bank AG	D / IRL	Wiesbaden / Dublin	x
Bank Julius Bär	CH	Zurich	
Barclays Capital Plc. Ltd.	GB	London	x
Bayerische Hypo- und Vereinsbank AG	D	Munich	x
Bayerische Landesbank AG	D	Munich	x
Berner Kantonalbank	CH	Bern	
BRD Finanzagentur	D	Frankfurt	
BHF Bank AG	D	Frankfurt	x
BNP Paribas S.A.	GB	London	
Bremer Landesbank Kreditanstalt Oldenburg	D	Bremen	
Calyon	F	Paris	
Citigroup Global Markets Ltd.	GB	London	
Commerzbank AG	D	Frankfurt	x
Credit Suisse	CH	Zurich	
Credit Suisse Securities (Europe) Ltd.	GB	London	
Deka Bank Deutsche Girozentrale	D	Frankfurt	x
Deutsche Bank AG	D	Frankfurt	x
Deutsche Postbank AG	D	Bonn	
Dresdner Bank AG	D	Frankfurt	x
DZ Bank AG	D	Frankfurt	x
Fortis Bank S.A.	BE	Brussels	
Hauck & Aufhäuser Privatbankiers KGaA	D	Frankfurt	
HSBC France S.A.	F	Paris	
HSBC Trinkaus & Burkhardt KGaA	D	Duesseldorf	x
HSH Nordbank AG	D	Kiel	x
IXIS Corporate & Investment Bank	D	Frankfurt	
J.P. Morgan Securities Ltd.	GB	London	
Kreditanstalt für Wiederaufbau	D	Frankfurt	
Landesbank Baden-Württemberg	D	Stuttgart	x
Landesbank Berlin AG	D	Berlin	x
Landesbank Hessen-Thüringen	D	Frankfurt	x
Landesbank Sachsen Girozentrale	D	Leipzig	
LRP Landesbank Rheinland-Pfalz	D	Mainz	x
Maple Bank GmbH	D	Frankfurt	
Merrill Lynch International	GB	London	
Morgan Stanley	GB	London	
Norddeutsche Landesbank	D	Hanover	x
NRW Bank	D	Duesseldorf	
Pictet & Cie.	CH	Geneva	
Rabobank	NL	Utrecht	
Royal Bank of Scotland plc	GB	London	
SEB AG	D	Frankfurt	x
Société Générale S.A.	F	Paris	
UBS Ltd.	GB	London	
WestLB AG	D	Duesseldorf	x
WGZ-Bank AG	D	Duesseldorf	

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